Lecture 5: Model-Free Control

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All previous lectures lead to this lecture.

You drop your robot/agent into an unknown environment, we know nothing about how the environment works, how can we max the rewards? The core techniques we used in this lecture is built on lec4.

In future lectures, we will talk about how scale up.

Outline

- 1 Introduction
- 2 On-Policy Monte-Carlo Control
- 3 On-Policy Temporal-Difference Learning
- 4 Off-Policy Learning
- 5 Summary

Model-Free Reinforcement Learning

lec 3:

Planning (prediction, control) by DP. Solve a known MDP.

Lec 4 ■ Last lecture:

Drop your agent in an unknown MDP with a given policy, how to evaluate this policy, how much rewards we can get if following the behaviors of this policy.

- Model-free prediction
- Estimate the value function of an unknown MDP

Lec 5 ■ This lecture:

- Model-free control
- Optimise the value function of an unknown MDP

Find v_*, q_*

We use same tools, we iterate them and find the best possible behaviors.

Uses of Model-Free Control Why Interesting? Why us

Some example problems that can be modelled as MDPs

- Elevator
- Parallel Parking
- Ship Steering
- Bioreactor
- Helicopter
- Aeroplane Logistics

- Robocup Soccer
- Quake
- Portfolio management
- Protein Folding
- Robot walking
- Game of Go

For most of these problems, either:

These problems are unknown to use. We don't know the environment so have to

- MDP model is unknown, but experience can be sampled
- MDP model is known, but is too big to use, except by samples

Model-free control can solve these problems

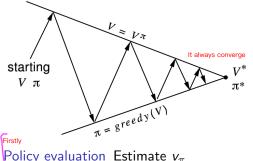
On and Off-Policy Learning

- On-policy learning
- Follow the behaviors we learn from this job.

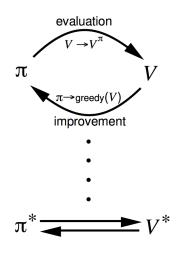
 You get a policy, you follow that policy. While following it, you learn about that policy.
- "Learn on the job"
- Learn about policy π from experience sampled from π
- Off-policy learning
 - "Look over someone's shoulder" Follow someone else's behaviors.
 - \blacksquare Learn about policy π from experience sampled from μ

The robot/agent can learn not only from itself's experience but also others'. Other can be other robot/agent or even human demonstrations.

Generalised Policy Iteration (Refresher)

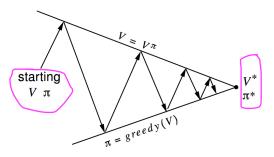


Policy evaluation Estimate v_{π} e.g. Iterative policy evaluation Policy improvement Generate $\pi' \geq \pi$ e.g. Greedy policy improvement



Lecture 5: Model-Free Control
On-Policy Monte-Carlo Control
Generalised Policy Iteration

Generalised Policy Iteration With Monte-Carlo Evaluation



Policy evaluation Monte-Carlo policy evaluation, $V = v_{\pi}$? Policy improvement Greedy policy improvement?

Will this MC + Greedy combination work? It has 2 issues:

The subject of the states where function V, we need look ahead one step to use value func of next state while need to know the action to be taken but this makes it not model-free (because asking for know the action). Solve: Use Action value function instead (see next slide).

One more small issue: It will be slow. It needs lots of efforts to do so. This can be improved by TD later.

2. Improvement Step: If you always greedy, you will not explore the whole state space. So there might be some potential you never see.

Model-Free Policy Iteration Using Action-Value Function

To replace State-Value function V

• Greedy policy improvement over V(s) requires model of MDP

$$\pi'(s) = \operatorname*{argmax}_{a \in \mathcal{A}} \mathcal{R}^{a}_{s} + \mathcal{P}^{a}_{ss'} V(s')^{ ext{Which makes it not model free anymore}}$$

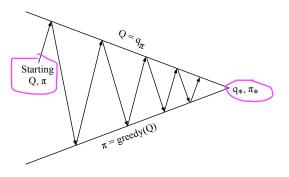
• Greedy policy improvement over Q(s, a) is model-free

$$\pi'(s) = \operatorname*{argmax} Q(s,a)$$
 Q tells us how good to take each action

Then we find the Max. No need model here.

Lecture 5: Model-Free Control
On-Policy Monte-Carlo Control
Generalised Policy Iteration

Generalised Policy Iteration with Action-Value Function



Solution to Issue on Policy evaluation step:

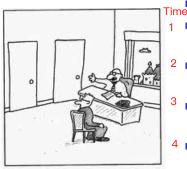
Replace

Policy evaluation Monte-Carlo policy evaluation, $Q=q_{\pi}$

V=v_pi

Policy improvement Greedy policy improvement? How to solve the issue on Improvement step?

Example of Greedy Action Selection



Behind one door is tenure - behind the other is flipping burgers at McDonald's." So if greedy you get stuck with "right door". You never know what is the reward of "2nd/ 3rd/4th .. time choosing left door". (This is actually the drawbacks of greedy algorithm.)

■ There are two doors in front of you.

- You open the left door and get reward 0 V(left) = 0
- You open the right door and get reward +1 V(right) = +1 MC: choose right bc Mean=1Greedy: choose right bc CurrentReward=1
- ³ You open the right door and get reward +3 $V(right) = +2 \frac{MC: \text{ choose right bc Mean=1.5}}{\text{Greedy: choose right bc CurrentReward=2}}$
- 4 You open the right door and get reward +2 $V(right) = +2 \frac{MC: choose right bc Mean=5/3}{Greedy: choose right bc CurrentReward=2}$
 - Are you sure you've chosen the best door?

ϵ -Greedy Exploration

How to guarantee you visit all states or all actions?

Guarantee visit all

- Simplest idea for ensuring continual exploration But work well and
- All m actions are tried with non-zero probability efficiently
- lacksquare With probability $1-\epsilon$ choose the greedy action
- With probability ϵ choose an action at random

e.g.: if we have 10 action options (m=10), named a1, a2 .. a10, and a10 is best option, and epsilon=30% for random.

Then possibilities for all 10 action options:

P(a1)=P(a2)=P(a3)=...=P(a9)=0.03. They only will be chosen in 30% case.

P(a10)=0.73. It will be chosen in 30% case and 70% case.

ϵ-Greedy Policy Improvement

Theorem

For any ϵ -greedy policy π , the ϵ -greedy policy π' with respect to q_{π} is an improvement, $v_{\pi'}(s) \geq v_{\pi}(s)$

Take one step ahead following new policy pi'
$$= \frac{1}{\epsilon/m} \sum_{a \in \mathcal{A}} \pi'(s,a) = \sum_{a \in \mathcal{A}} \pi'(a|s) q_{\pi}(s,a)$$

$$= \frac{1}{\epsilon/m} \sum_{a \in \mathcal{A}} q_{\pi}(s,a) + (1-\epsilon) \max_{a \in \mathcal{A}} q_{\pi}(s,a)$$

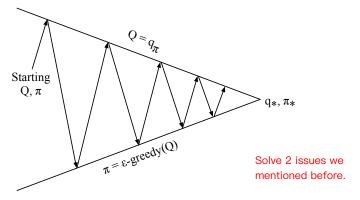
$$= \frac{1}{\epsilon/m} \sum_{a \in \mathcal{A}} q_{\pi}(s,a) + (1-\epsilon) \sum_{a \in \mathcal{A}} \frac{\pi(a|s) - \epsilon/m}{1-\epsilon} q_{\pi}(s,a)$$

$$= \sum_{a \in \mathcal{A}} \pi(a|s) q_{\pi}(s,a) = v_{\pi}(s)$$
Better than taking one step ahead following old policy pi

Therefore from policy improvement theorem, $v_{\pi'}(s) \geq v_{\pi}(s)$

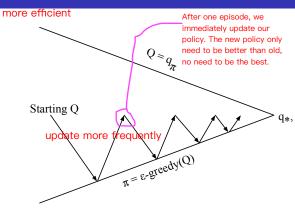
Lecture 5: Model-Free Control
On-Policy Monte-Carlo Control
Exploration

Monte-Carlo Policy Iteration



Policy evaluation Monte-Carlo policy evaluation, $Q = q_{\pi}$ Replace V=v_pi Policy improvement e-greedy policy improvement Replace greedy.

Monte-Carlo Control



Idea is always act greedy to wrt the most freshest most recent estimated action-value function. After one episode, you can update the value function slightly better, instead of using old estimated action-value function, use your new updated estimated action-value function to generate behavior.

Every episode:

Policy evaluation Monte-Carlo policy evaluation, $Q \approx q_{\pi}$ Policy improvement ϵ -greedy policy improvement



How can we guarantee we find the pl_*? We should balance two things, 1 we keep exploring and don't exclude anything which can make it better. 2 asymptotically we get to a policy we're not exploring at all anymore bc the best policy don't include the random behavior.

Definition

Greedy in the Limit with Infinite Exploration (GLIE)

All state-action pairs are explored infinitely many times,
 Every action from one state will be tried

$$\lim_{k\to\infty}N_k(s,a)=\infty$$

■ The policy converges on a greedy policy, It needs to meet the beliman optimality equation which has a max.

$$\lim_{k \to \infty} \pi_k(a|s) = \mathbf{1}(a = \operatorname*{argmax}_{a' \in \mathcal{A}} Q_k(s, a'))$$

For example, ϵ -greedy is GLIE if ϵ reduces to zero at $\epsilon_k=rac{1}{k}$

GLIE Monte-Carlo Control

- Sample kth episode using π : $\{S_1, A_1, R_2, ..., S_T\} \sim \pi$
- For each state S_t and action A_t in the episode,

$$\begin{array}{ll} \text{Counter:} & \textit{N}(S_t, A_t) \leftarrow \textit{N}(S_t, A_t) + 1 \\ \\ \text{Update the mean:} & \textit{Q}(S_t, A_t) \leftarrow \textit{Q}(S_t, A_t) + \frac{1}{\textit{N}(S_t, A_t)} \left(\textit{G}_t - \textit{Q}(S_t, A_t)\right) \end{array}$$

Improve policy based on new action-value function

$$\epsilon \leftarrow 1/k$$
 $\pi \leftarrow \epsilon$ -greedy(Q)

Theorem

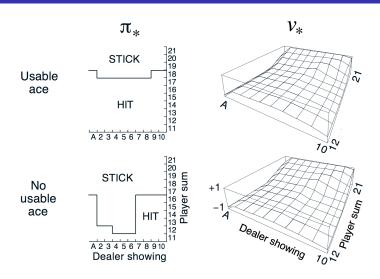
GLIE Monte-Carlo control converges to the optimal action-value function, $Q(s,a) \rightarrow q_*(s,a)$

Lecture 5: Model-Free Control
On-Policy Monte-Carlo Control
Blackjack Example

Back to the Blackjack Example



Monte-Carlo Control in Blackjack

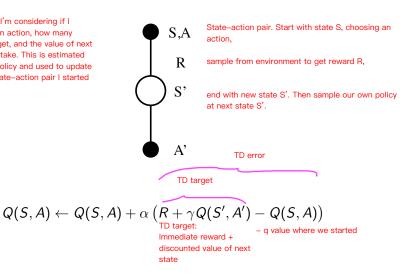


MC vs. TD Control

- Temporal-difference (TD) learning has several advantages over Monte-Carlo (MC)
 - Lower variance
 - Online
 - Incomplete sequences
- Natural idea: use TD instead of MC in our control loop
 - \blacksquare Apply TD to Q(S, A)
 - Use ϵ -greedy policy improvement
 - <u>Update every time-step</u> from every episode

Updating Action-Value Functions with Sarsa

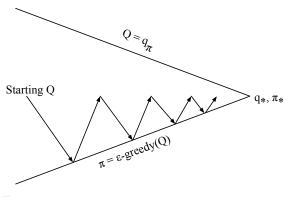
I'm in state S. I'm considering if I actually take an action, how many rewards I will get, and the value of next action I would take. This is estimated value of that policy and used to update the value of state-action pair I started in.



Lecture 5: Model-Free Control

☐ On-Policy Temporal-Difference Learning
☐ Sarsa(λ)

On-Policy Control With Sarsa



Every time-step:

Policy evaluation Sarsa, $Q pprox q_{\pi}$

Policy improvement ϵ -greedy policy improvement

policy.

Have a

new

policy now

Sarsa Algorithm for On-Policy Control

A lookup table

```
Initialize Q(s, a), \forall s \in S, a \in A(s), arbitrarily, and Q(terminal-state, \cdot) = 0
         Repeat (for each episode):
            Initialize S
            Choose A from S using policy derived from Q (e.g., \varepsilon-greedy)
            Repeat (for each step of episode):
                Take action A, observe R, S' Reward and next state it end up in.
A' is selected
using current
                Choose A'_{-} from S' using policy derived from Q (e.g., \varepsilon-greedy)
                Q(S, A) \leftarrow Q(S, A) + \alpha [R + \gamma Q(S', A') - Q(S, A)]
                S \leftarrow S'; A \leftarrow A':
            until S is terminal
```

Convergence of Sarsa

$\mathsf{Theorem}$

Sarsa converges to the optimal action-value function, As GIIE-MC $Q(s,a) \rightarrow q_*(s,a)$, under the following conditions:

- GLIE sequence of policies $\pi_t(a|s)$
- **Robbins-Monro** sequence of step-sizes α_t

$$\sum_{t=1}^{\infty} \alpha_t = \infty$$

 $\sum_{t=1} \alpha_t = \infty \quad \text{Step size is sufficiently large so you} \\ \text{can move your q value as far as you} \\ \text{vest}$ want

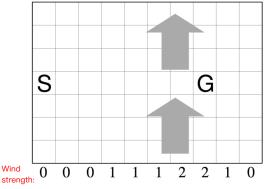
$$\sum_{t=1}^{\infty} \alpha_t^2 < \infty$$

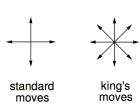
 $\sum^{\infty} \alpha_t^2 < \infty \quad \text{Eventually the changes of your q value becomes smaller and smaller and to 0.}$

On-Policy Temporal-Difference Learning \sqsubseteq Sarsa(λ)

Windy Gridworld Example

Move from start cell S to goal cell G. Use king's moves. Each move, the wind will move us up by wind strength pieces of cells.

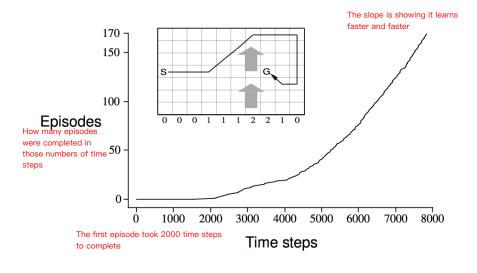




- Reward = -1 per time-step until reaching goal
- Undiscounted

Wind

Sarsa on the Windy Gridworld



n-Step Sarsa

■ Consider the following *n*-step returns for $n = 1, 2, \infty$:

$$\begin{array}{ll} \textit{n} = 1 & \textit{(Sarsa)} & q_t^{(1)} = R_{t+1} + \gamma Q(S_{t+1}) & \text{1 step ahead} \\ \textit{n} = 2 & q_t^{(2)} = R_{t+1} + \gamma R_{t+2} + \gamma^2 Q(S_{t+2}) & \text{2 steps ahead} \\ \vdots & \vdots & \vdots & \\ \textit{n} = \infty & \textit{(MC)} & q_t^{(\infty)} = R_{t+1} + \gamma R_{t+2} + \ldots + \gamma^{T-1} R_T \\ \text{bootstrap} \end{array}$$

■ Define the *n*-step Q-return

$$q_t^{(n)} = R_{t+1} + \gamma R_{t+2} + ... + \gamma^{n-1} R_{t+n} + \gamma^n Q(S_{t+n})$$
N steps immediate rewards estimated rewards for all remaining steps until end of the episode

• n-step Sarsa updates Q(s, a) towards the n-step Q-return

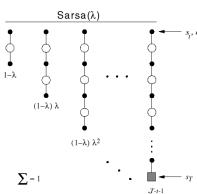
$$Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \alpha \left(q_t^{(n)} - Q(S_t, A_t)\right)$$

Update our estimated value of taking action A_t at state S_t a little bit in the direction of our n steps target

└─On-Policy Temporal-Difference Learning └─Sarsa(λ)

Forward View Sarsa(λ)

A spectrum between Monte Carlo and TD(0)



- The q^{λ} return combines all *n*-step Q-returns $q_{t}^{(n)}$
- Using weight $(1-\lambda)\lambda^{n-1}$

$$q_t^{\lambda} = (1-\lambda)\sum_{n=1}^{\infty} \lambda^{n-1}q_t^{(n)}$$
 average all n returns

Forward-view Sarsa(λ)

$$Q(S_t,A_t) \leftarrow Q(S_t,A_t) + \alpha \left(q_t^{\lambda} - Q(S_t,A_t)\right)$$
 Problem: this isn't online algorithm. We cannot update our Q value immediately and improve our policy. We have to wait

until the end of our episode to calculate the q^lambda.

We want to run thing online and get the freshest possible updates immediately and improve our policy at every single step.

Backward View Sarsa (λ)

Solution to problem in previous slide: Build the equivalence: eligibility trace.

- Just like $TD(\lambda)$, we use eligibility traces in an online algorithm
- But Sarsa(λ) has one eligibility trace for each state-action pair

$$E_0(s,a)=0$$
 A table to record who is responsible (credited or blamed) for the received (positive or negative) rewards.
$$E_t(s,a)=\frac{\gamma\lambda E_{t-1}(s,a)}{\text{decav}}+\frac{\mathbf{1}(S_t=s,A_t=a)}{\text{Bump up elicibility}}$$

- Q(s, a) is updated for every state s and action a
- In proportion to TD-error δ_t and eligibility trace $E_t(s,a)$

$$\delta_t = R_{t+1} + \gamma Q(S_{t+1}, A_{t+1}) - Q(S_t, A_t)$$

$$Q(s, a) \leftarrow Q(s, a) + \alpha \delta_t E_t(s, a)$$

Issue: table lookup is naive and cannot solve large scale problems. Solution: next lecture, function approximation.

$Sarsa(\lambda)$ Algorithm

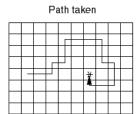
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Initialize Q(s, a) arbitrarily, for all s \in S, a \in A(s)
           Repeat (for each episode):
TD 1 step
              E(s, a) = 0, for all s \in S, a \in A(s)
error delta:
Difference
              Initialize S, A
between what
              Repeat (for each step of episode):
I thought the
                  Take action A, observe R, S'
value is
before and
                  Choose A' from S' using policy derived from Q (e.g., \varepsilon-greedy) On policy
what it is now
                  \delta \leftarrow R + \gamma Q(S',A') - Q(S,A) previous estimation
Increase ET for E(S,A) \leftarrow E(S,A) + 1 reward+Q value of state I ended up in
just visited S-A
                For all s \in S, a \in A(s):
pair
                      Q(s,a) \leftarrow Q(s,a) + \alpha \delta E(s,a) Update everything in proportion to TDerr and ET, not just visited.
Decay ET for all S–A pair E(s,a) \leftarrow \gamma \lambda E(s,a)
                  S \leftarrow S' \colon A \leftarrow A'
              until S is terminal
```

 \bigcup On-Policy Temporal-Difference Learning \bigcup Sarsa(λ)

$Sarsa(\lambda)$ Gridworld Example

Arrow size means how big the Q value of S-A pair is.

All initial value is 0.



Action values increased by one-step Sarsa



All path cell values are still 0. Only the last cell has been changed to 1 (the reward). You only propagate your information back by one step per episode. So only the last cell get updated. If want all path cell values get update you need lots of episode.

Lambda value decides how quickly and how far that information should propagate back through your trajectory.

Action values increased by Sarsa(λ) with λ =0.9



You built your ET all along your trajectory. Each cell (S–A pair) you visited has ET. The older ones decay more the one more recent decay less. When you see the reward of 1 at the end, you increase all those cell (pair) in proportion to TD err and ET. All of them get updated to the direction of what happened. The information flow backwards in one episode.

Off-Policy Learning

- Evaluate target policy $\pi(a|s)$ to compute $v_{\pi}(s)$ or $q_{\pi}(s,a)$
- While following behaviour policy $\mu(a|s)$

$$\{S_1, A_1, R_2, ..., S_T\} \sim \mu$$

- Why is this important?
- Learn from observing humans or other agents
- Re-use experience generated from old policies $\pi_1, \pi_2, ..., \pi_{t-1}$
- Learn about optimal policy while following exploratory policy
- Learn about multiple policies while following one policy

Importance Sampling

■ Estimate the expectation of a different distribution

$$\mathbb{E}_{X \sim P}[f(X)] = \sum_{X \sim P} P(X)f(X)$$

$$= \sum_{X \sim Q} Q(X) \frac{P(X)}{Q(X)} f(X)$$

$$= \mathbb{E}_{X \sim Q} \left[\frac{P(X)}{Q(X)} f(X) \right]$$

Importance Sampling for Off-Policy Monte-Carlo

- Use returns generated from μ to evaluate π
- Weight return G_t according to similarity between policies
- Multiply importance sampling corrections along whole episode

$$G_t^{\pi/\mu} = \frac{\pi(A_t|S_t)}{\mu(A_t|S_t)} \frac{\pi(A_{t+1}|S_{t+1})}{\mu(A_{t+1}|S_{t+1})} \dots \frac{\pi(A_T|S_T)}{\mu(A_T|S_T)} G_t$$

Update value towards corrected return

$$V(S_t) \leftarrow V(S_t) + \alpha \left(\frac{G_t^{\pi/\mu}}{V(S_t)} - V(S_t) \right)$$

- lacksquare Cannot use if μ is zero when π is non-zero
- Importance sampling can dramatically increase variance

Importance Sampling for Off-Policy TD

- lacksquare Use TD targets generated from μ to evaluate π
- Weight TD target $R + \gamma V(S')$ by importance sampling
- Only need a single importance sampling correction

$$V(S_t) \leftarrow V(S_t) + \alpha \left(\frac{\pi(A_t|S_t)}{\mu(A_t|S_t)} (R_{t+1} + \gamma V(S_{t+1})) - V(S_t) \right)$$

- Much lower variance than Monte-Carlo importance sampling
- Policies only need to be similar over a single step

Q-Learning

- We now consider off-policy learning of action-values Q(s,a)
- No importance sampling is required
- Next action is chosen using behaviour policy $A_{t+1} \sim \mu(\cdot|S_t)$
- But we consider alternative successor action $A' \sim \pi(\cdot|S_t)$
- And update $Q(S_t, A_t)$ towards value of alternative action

$$Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \alpha \left(R_{t+1} + \gamma Q(S_{t+1}, A') - Q(S_t, A_t) \right)$$

Off-Policy Control with Q-Learning

- We now allow both behaviour and target policies to improve
- The target policy π is greedy w.r.t. Q(s, a)

$$\pi(S_{t+1}) = \operatorname*{argmax}_{a'} Q(S_{t+1}, a')$$

- The behaviour policy μ is e.g. ϵ -greedy w.r.t. Q(s,a)
- The Q-learning target then simplifies:

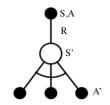
$$R_{t+1} + \gamma Q(S_{t+1}, A')$$

$$= R_{t+1} + \gamma Q(S_{t+1}, \underset{a'}{\operatorname{argmax}} Q(S_{t+1}, a'))$$

$$= R_{t+1} + \max_{a'} \gamma Q(S_{t+1}, a')$$

Q-Learning

Q-Learning Control Algorithm



$$Q(S,A) \leftarrow Q(S,A) + \alpha \left(R + \gamma \max_{a'} Q(S',a') - Q(S,A)\right)$$

Theorem

Q-learning control converges to the optimal action-value function, $Q(s,a) o q_*(s,a)$

Q-Learning Algorithm for Off-Policy Control

```
Initialize Q(s,a), \forall s \in \mathcal{S}, a \in \mathcal{A}(s), arbitrarily, and Q(terminal\text{-}state, \cdot) = 0
Repeat (for each episode):
Initialize S
Repeat (for each step of episode):
Choose A from S using policy derived from Q (e.g., \varepsilon\text{-}greedy)
Take action A, observe R, S'
Q(S,A) \leftarrow Q(S,A) + \alpha \left[R + \gamma \max_a Q(S',a) - Q(S,A)\right]
S \leftarrow S';
until S is terminal
```

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Lecture 5: Model-Free Control

Off-Policy Learning

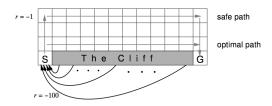
Q-Learning
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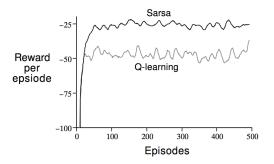
Q-Learning Demo

Q-Learning Demo

L Q-Learning

Cliff Walking Example





Relationship Between DP and TD

	Full Backup (DP)	Sample Backup (TD)
Bellman Expectation	$v_{\sigma}(s) \leftarrow s$ σ $v_{\sigma}(s') \leftarrow s'$	
Equation for $v_{\pi}(s)$	Iterative Policy Evaluation	TD Learning
Bellman Expectation	$q_r(s, a) \leftrightarrow s, a$ r $q_r(s', a') \leftrightarrow a'$	SA R S' S'
Equation for $q_{\pi}(s, a)$	Q-Policy Iteration	Sarsa
Bellman Optimality Equation for $q_*(s, a)$	$q_*(s,a) \leftrightarrow s,a$ $q_*(s',a') \leftrightarrow a'$	Q-Learning

Relationship Between DP and TD (2)

Full Backup (DP)	Sample Backup (TD)	
Iterative Policy Evaluation	TD Learning	
$V(s) \leftarrow \mathbb{E}\left[R + \gamma V(S') \mid s\right]$	$V(S) \stackrel{\alpha}{\leftarrow} R + \gamma V(S')$	
Q-Policy Iteration	Sarsa	
$Q(s, a) \leftarrow \mathbb{E}\left[R + \gamma Q(S', A') \mid s, a\right]$	$Q(S,A) \stackrel{\alpha}{\leftarrow} R + \gamma Q(S',A')$	
Q-Value Iteration	Q-Learning	
$Q(s, a) \leftarrow \mathbb{E}\left[R + \gamma \max_{a' \in \mathcal{A}} Q(S', a') \mid s, a\right]$	$Q(S,A) \stackrel{\alpha}{\leftarrow} R + \gamma \max_{a' \in \mathcal{A}} Q(S',a')$	

where $x \stackrel{\alpha}{\leftarrow} y \equiv x \leftarrow x + \alpha(y - x)$

Summary

Questions?